$$1+S_{it}^{G,Vestek}=\left(\frac{1+w_{it}\bar{r}_{it}}{1+\bar{w}_{it}\bar{r}_{it}}\right)\left(\frac{1+\bar{w}_{it}\bar{R}_t}{1+w_{it}\bar{R}_t}\right)\Gamma_t,$$

where the values of Γ_t are

$$\Gamma_t=\left[\left(\frac{1+R_t}{1+\bar{R}_t}\right)\prod_{j=1}^{N}\frac{(1+\bar{w}_{jt}\bar{r}_{jt})(1+w_{jt}\bar{R}_t)}{(1+w_{jt}r_{jt})(1+\bar{w}_{jt}\bar{R}_t)}\right]^{\frac{1}{2N}},$$

where r_{jt} is a portfolio return for sector j for period t, $\bar{r}_{jt}$ is a benchmark return for sector j for period t, w_{jt} is a weight for r_{jt}, $\bar{w}_{jt}$ is a weight for $\bar{r}_{jt}$, R_t is a portfolio return for period t, $\bar{R}_t$ is a benchmark return for period t, R is determined by

$$R=[\prod_{t=1}^{T}(1+R_t)]-1$$

and $\bar{R}$ is determined by

$$\bar{R}=[\prod_{t=1}^{T}(1+\bar{R}_t)]-1;$$

and determining the portfolio performance as

$$\frac{1+R}{1+\bar{R}}=\prod_{t=1}^{T}\prod_{i=1}^{N}(1+I_{it}^{G,Vestek})(1+S_{it}^{G,Vestek}).$$

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6. (Amended) A computer system, comprising:

a processor programmed to perform a geometric performance attribution computation to determine portfolio performance, relative to a benchmark, over multiple time periods t, where t varies from 1 to T, by determining attribution effects for issue selection $(1+I_{it}^{G,Vestek})$ given by

$$1+I_{it}^{G,Vestek}=\left(\frac{1+w_{it}r_{it}}{1+w_{it}\bar{r}_{it}}\right)\Gamma_t$$

and determining attribution effects for sector selection $(1+S_{it}^{G,Vestek})$ given by

$$1+S_{it}^{G,Vestek}=\left(\frac{1+w_{it}\bar{r}_{it}}{1+\bar{w}_{it}\bar{r}_{it}}\right)\left(\frac{1+\bar{w}_{it}\bar{R}_t}{1+w_{it}\bar{R}_t}\right)\Gamma_t,$$

where the values of Γ_t are,

$$\Gamma_t=\left[\left(\frac{1+R_t}{1+\bar{R}_t}\right)\prod_{j=1}^{N}\frac{(1+\bar{w}_{jt}\bar{r}_{jt})(1+w_{jt}\bar{R}_t)}{(1+w_{jt}r_{jt})(1+\bar{w}_{jt}\bar{R}_t)}\right]^{\frac{1}{2N}},$$

where r_{jt} is a portfolio return for sector j for period t, $\bar{r}_{jt}$ is a benchmark return for sector j for period t, w_{jt} is a weight for r_{jt}, $\bar{w}_{jt}$ is a weight for $\bar{r}_{jt}$, R_t is a portfolio return for period t, $\bar{R}_t$ is a benchmark return for period t, R is determined by

$$R = [\prod_{t=1}^{T}(1 + R_t)] - 1$$

and $\bar{R}$ is determined by

$$\bar{R} = [\prod_{t=1}^{T}(1 + \bar{R}_t)] - 1;$$

and determining the portfolio performance as

$$\frac{1+R}{1+\bar{R}} = \prod_{t=1}^{T}\prod_{i=1}^{N}(1 + I_{it}^{G,Vestek})(1 + S_{it}^{G,Vestek});$$

and

a display device coupled to the processor for displaying a result of the geometric performance attribution computation.

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8. (Amended) A computer readable medium which stores code for programming a processor to perform a geometric performance attribution computation to determine portfolio performance, relative to a benchmark, over multiple time periods t, where t varies from 1 to T, by determining attribution effects for issue selection $(1 + I_{it}^{G,Vestek})$ given by

$$1 + I_{it}^{G,Vestek} = \left(\frac{1 + w_{it} r_{it}}{1 + w_{it} \bar{r}_{it}}\right) \Gamma_t$$

and determining attribution effects for sector selection $(1 + S_{it}^{G,Vestek})$ given by

$$1 + S_{it}^{G,Vestek} = \left(\frac{1 + w_{it} \bar{r}_{it}}{1 + \bar{w}_{it} \bar{r}_{it}}\right)\left(\frac{1 + \bar{w}_{it} \bar{R}_t}{1 + w_{it} \bar{R}_t}\right) \Gamma_t,$$

where the values of Γ_t are,

$$\Gamma_t = \left[\left(\frac{1 + R_t}{1 + \bar{R}_t}\right)\prod_{j=1}^{N}\frac{(1 + \bar{w}_{jt}\bar{r}_{jt})(1 + w_{jt}\bar{R}_t)}{(1 + w_{jt} r_{jt})(1 + \bar{w}_{jt}\bar{R}_t)}\right]^{\frac{1}{2N}},$$

where r_{jt} is a portfolio return for sector j for period t, $\bar{r}_{jt}$ is a benchmark return for sector j for period t, w_{jt} is a weight for r_{jt}, $\bar{w}_{jt}$ is a weight for $\bar{r}_{jt}$, R_t is a portfolio return for period t, $\bar{R}_t$ is a benchmark return for period t, R is determined by

$$R = [\prod_{t=1}^{T}(1+R_t)]-1$$

and $\bar{R}$ is determined by

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$$\bar{R} = [\prod_{t=1}^{T}(1+\bar{R}_t)]-1;$$

and determining the portfolio performance as

$$\frac{1+R}{1+\bar{R}} = \prod_{t=1}^{T}\prod_{i=1}^{N}(1+I_{it}^{G,Vestek})(1+S_{it}^{G,Vestek}).$$

9. (Amended) An arithmetic performance attribution method for determining portfolio performance, relative to a benchmark, over multiple time periods t, where t varies from 1 to T, comprising the steps of:

generating data indicative of coefficients $(A+\alpha_t)$, where the values α_t are defined as

$$\alpha_t = \left[\frac{R-\bar{R}-A\sum_{k=1}^{T}(R_k-\bar{R}_k)}{\sum_{k=1}^{T}(R_k-\bar{R}_k)^2}\right](R_t-\bar{R}_t),$$

where R_t is a portfolio return for period t, $\bar{R}_t$ is a benchmark return for period t, R is

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determined by

$$R = [\prod_{t=1}^{T}(1+R_t)]-1,$$

and $\bar{R}$ is determined by

$$\bar{R} = [\prod_{t=1}^{T}(1+\bar{R}_t)]-1; \text{ and}$$

processing the data indicative of coefficients $(A+\alpha_t)$ to generate data indicative of $(A+\alpha_t)(I_{it}^{A}+S_{it}^{A})$, for each value of i in the range $1 \le i \le$ T and each value of t in the range $1 \le t \le$ N, where I_{it}^{A} is an issue selection for sector i and period t, S_{it}^{A} is a sector selection for sector i and period t, and

$$R - \overline{R} = \sum_{t=1}^{T}\sum_{i=1}^{N}(A+\alpha_t)(I_{it}^{A} + S_{it}^{A}).$$

12. (Amended) A geometric performance attribution method for determining portfolio performance, relative to a benchmark, over multiple time periods t, where t varies from 1 to T, comprising the steps of:

generating data indicative of attribution effects for issue selection $(1 + I_{it}^{G,Vestek})$ defined as

$$1 + I_{it}^{G,Vestek} = \left(\frac{1 + w_{it}r_{it}}{1 + w_{it}\bar{r}_{it}}\right)\Gamma_t$$

and generating data indicative of attribution effects for sector selection $(1 + S_{it}^{G,Vestek})$ defined as

$$1 + S_{it}^{G,Vestek} = \left(\frac{1 + w_{it}\bar{r}_{it}}{1 + \overline{w}_{it}\bar{r}_{it}}\right)\left(\frac{1 + \overline{w}_{it}\overline{R}_t}{1 + w_{it}\overline{R}_t}\right)\Gamma_t,$$

where R_t is a portfolio return for period t, $\overline{R}_t$ is a benchmark return for period t, and the values of Γ_t are

$$\Gamma_t = \left[\left(\frac{1 + R_t}{1 + \overline{R}_t}\right)\prod_{j=1}^{N}\frac{(1 + \overline{w}_{jt}\bar{r}_{jt})(1 + w_{jt}\overline{R}_t)}{(1 + w_{jt}r_{jt})(1 + \overline{w}_{jt}\overline{R}_t)}\right]^{\frac{1}{2N}},$$

where r_{jt} is a portfolio return for sector j for period t, $\bar{r}_{jt}$ is a benchmark return for sector j for period t, w_{jt} is a weight for r_{jt}, $\overline{w}_{jt}$ is a weight for $\bar{r}_{jt}$, R is determined by

$$R = [\prod_{t=1}^{T}(1 + R_t)] - 1$$

and $\overline{R}$ is determined by

$$\overline{R} = [\prod_{t=1}^{T}(1 + \overline{R}_t)] - 1\,;\ \text{and}$$

processing the data indicative of attribution effects for issue selection $(1 + I_{it}^{G,Vestek})$ and processing the data indicative of attribution effects for sector selection $(1 + S_{it}^{G,Vestek})$ to generate data indicative of $(1 + I_{it}^{G,Vestek}) + (1 + S_{it}^{G,Vestek})$, for each value of i in the range $1 \leq i \leq T$ and each value of t in the range $1 \leq t \leq N$, where